

HG3MCE—Computerised Mathematical Techniques in Engineering

Problem Class 3—Solutions

1. (a) Straight exercise in Simpson's Rule. Let $f(x) = \exp(-e^{-x})$. Then we can build up a table [all numbers to calculator accuracy]:

ends	$f(0)+f(1)$	1.060080069
odds	$f(0.5)$	0.5452392119
I_2	$(ends+4\ odds)/6$	0.5401728195
evens	old odds	0.5452392119
odds	$f(0.25)+f(0.75)$	1.082480986
I_4	$(ends+4\ odds+2\ evens)/12$	0.5400402029
evens	old odds + old evens	1.627720198
odds	$f(0.125)+f(0.375)+f(0.625)+f(0.875)$	2.161314135
I_8	$(ends+4\ odds+2\ evens)/24$	0.5400323753

I_8 is clearly correct to 5dp; indeed, we might well have risked simply extrapolating between I_4 and I_2 [giving 0.5400313619]. Applying Richardson extrapolation anyway gives $I \approx 0.5400318535$ or 0.5400 to 4dp. Actually $I \approx 0.5400318623$.

(b) If you simply charge through Simpson's Rule for this, you get into a mess because $\log x \cos x \rightarrow -\infty$ as $x \rightarrow 0$. Two suggestions: (i) Write $\log x \cos x = \log x (\cos x - 1) + \log x$. Now the first term is relatively well-behaved near 0 and the second term can be integrated directly. (ii) Integrate by parts: $\int \log x \cos x \, dx = \log x \sin x - \int x^{-1} \sin x \, dx$. Note that the 'bad behaviour' is now concentrated in the integrated term, though at least $\log x \sin x \rightarrow 0$ as $x \rightarrow 0$. On the other hand, $x^{-1} \sin x$ is, possibly despite appearances, well-behaved for all x —look at its power-series expansion. Everything is now easy, details left to you. Don't forget that $\log x$ is to base e and that trig functions should use radians! You should get -0.9192 to 5dp.

2. For example:

2	1	2	3	1	0	0	0	(1)
0	1	-1	-1	0	1	0	0	(2)
1	0	3	4	0	0	1	0	(3)
2	2	1	3	0	0	0	1	(4)
0	1	-4	-5	1	0	-2	0	(5) = (1) - 2×(3)
0	2	-5	-5	0	0	-2	1	(6) = (4) - 2×(3)
0	0	3	4	-1	1	2	0	(7) = (2) - (5)
0	0	3	5	-2	0	2	1	(8) = (6) - 2×(5)
0	0	0	1	-1	-1	0	1	(9) = (8) - (7)
0	0	3	0	3	5	2	-4	(10) = (7) - 4×(9)
0	0	1	0	1	5/3	2/3	-4/3	(11) = (10)/3
0	1	0	0	0	5/3	2/3	-1/3	(12) = (5) + 4×(11) + 5×(9)
1	0	0	0	-1	1	2	0	(13) = (3) - 3×(11) - 4×(9)
[Or = (3) - (7)]								

We can read off the inverse from equations 13, 12, 11 and 9 [in that order].